

IML_project

Heikki Nenonen

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Todo

- dummy classifier
- `class4` → `event/nonevent`, `week1` exc?
- `drop` `partlybad`, pelkkää FALSEa
- varianssit mukana/ei mukana? ei one hot → yksinkertaistaa liikaa ja tarkoitettu kategoriseen dataan
- `date`? paljon informaatiota, mutta halutaanko muuttujaksi ← `opeta` 2000-2008, testaa 2009-2011 / kysy slack `test_hidden` ei → `date`, jätetäänkö pois? good riddance!
- `train`, `test`, `cv`-10?
- itse `logistic regression`, `week2` exc1 ← `lasso/ridge`
- `accuracy`, `perplexity`, `week2` exc1
- accuracy of our accuracy? ← malli `train+test`, vähän parempi kuin pelkkä `train`?
- `class4` → `nonevent/1a/1b/II` = 0,1,2,3
- googlaa mahdollisia malleja
- `logreg/randomforest/qda` with default parameters are best atm, maybe we can optimize
- plot

```
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from sklearn import linear_model
```

```
#npf_test = pd.read_csv("initial_data/npf_test_hidden.csv")
npf_train = pd.read_csv("initial_data/npf_train.csv")
```

```
npf_train_test = npf_train.set_index("date")
npf_train_test = npf_train_test.drop(['id', 'partlybad'], axis=1)
```

```
class2 = np.array(["nonevent", "event"])
class2 = class2[(npf_train_test["class4"] != "nonevent").astype(int)]
#class2 = class2.apply(lambda x: 1 if "event" else 0)
npf_train_test.insert(loc=0, column="class2", value=class2)
```

```
npf_train_test["class2"].replace(["event", "nonevent"], [1, 0], inplace=True)
npf_train_test["class4"].replace(["nonevent", "Ia", "Ib", "II"], [0, 1, 2, 3], inplace=True)
```

```
npf_train_test
```

```
##           class2  class4  CO2168.mean  ...  UV_B.std  CS.mean  CS.std
## date
## 2000-01-17      1      2  368.771711  ...  0.018122  0.000243  0.000035
## 2000-02-28      0      0  378.197295  ...  0.003552  0.003658  0.000940
## 2000-03-24      1      2  373.043158  ...  0.272472  0.000591  0.000191
## 2000-03-30      1      3  375.643019  ...  0.451830  0.002493  0.000466
## 2000-04-04      0      0  377.661030  ...  0.291457  0.004715  0.000679
## ...           ...      ...           ...  ...      ...      ...
## 2011-08-16      0      0  381.016623  ...  0.496816  0.002423  0.000425
## 2011-08-19      0      0  383.698146  ...  0.726461  0.002476  0.000902
## 2011-08-21      0      0  379.279128  ...  0.363890  0.003484  0.000457
## 2011-08-22      0      0  384.443758  ...  0.595032  0.004782  0.001082
## 2011-08-27      0      0  382.230839  ...  0.722553  0.006956  0.000605
##
## [464 rows x 102 columns]
```

```
#@ignore_warnings(category=ConvergenceWarning)
def loss(X_tr, y_tr, X_te, y_te, m):
    return mean_squared_error(y_te, m.fit(X_tr, y_tr).predict(X_te), squared=False)

def accuracy(X_tr, y_tr, X_te, y_te, m):
    return accuracy_score(y_te, m.fit(X_tr, y_tr).predict(X_te))

#def perplexity(p, y_test):
#     return np.exp(-np.mean(np.log(y_test*p + (1 - y_test) * (1 - p))))

#perplexity = lambda p: np.exp(-np.mean(np.log(y_test*p + (1 - y_test) * (1 - p))))
```

```
knitr::kable(py$results_class2, row.names = TRUE, digits = 2)
```

	train_loss	cv_loss	test_loss	test_accuracy	test_perplexity1
1	0.71	0.71	0.71	0.49	2.00
2	0.34	0.35	0.33	0.89	1.38
3	0.38	0.39	0.36	0.87	1.44
4	0.38	0.39	0.36	0.87	1.44
5	0.34	0.35	0.33	0.89	1.38
6	0.38	0.39	0.36	0.87	1.44
7	0.43	0.43	0.41	0.83	Inf
8	0.00	0.40	0.36	0.87	Inf
9	0.00	0.33	0.29	0.91	1.29
10	0.36	0.44	0.39	0.85	Inf
11	0.26	0.35	0.33	0.89	0.00

```
knitr::kable(py$results_class4, row.names = TRUE, digits = 2)
```

	train_loss	cv_loss	test_loss	test_accuracy	test_perplexity1
1	1.73	1.73	1.71	0.51	1.43
2	1.08	1.11	1.18	0.68	1.26

	train_loss	cv_loss	test_loss	test_accuracy	test_perplexity1
3	1.13	1.14	1.11	0.70	1.26
4	1.14	1.14	1.22	0.68	1.26
5	1.08	1.11	1.14	0.70	1.26
6	1.14	1.14	1.22	0.68	1.26
7	1.38	1.38	1.30	0.64	26.42
8	0.48	1.73	1.71	0.51	Inf
9	0.00	1.03	0.85	0.72	1.22
10	1.01	1.23	1.24	0.53	13.88
11	0.92	1.08	1.09	0.72	0.00

```
#shows all columns
#required package tabulate
#print(res.to_markdown())
```

```
models = [
    RandomForestClassifier(criterion='gini'),
    RandomForestClassifier(criterion='log_loss'),
    RandomForestClassifier(criterion='entropy')]
```

```
results_class4 = magic(models, 'class4')
```

```
## /home/artkoski/.local/lib/python3.8/site-packages/pandas/core/arraylike.py:397: RuntimeWarning: invalid value encountered in divide
##   result = getattr(ufunc, method)(*inputs, **kwargs)
## /home/artkoski/.local/lib/python3.8/site-packages/pandas/core/arraylike.py:397: RuntimeWarning: invalid value encountered in divide
##   result = getattr(ufunc, method)(*inputs, **kwargs)
```

```
print(results_class4.to_markdown())
```

```
## | | | train_loss | cv_loss | test_loss | test_acc
## | :-----: | :-----: | :-----: | :-----:
## | RandomForestClassifier() | 0 | 1.07903 | 0.743768 | 0.7
## | RandomForestClassifier(criterion='log_loss') | 0 | 1.05909 | 1.01058 | 0.7
## | RandomForestClassifier(criterion='entropy') | 0 | 1.05896 | 0.887262 | 0.7
```